

PDMA
DAILY MARKET SNAPSHOT
30/6/2021

FOREIGN EXCHANGE

SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2020	Euro change year to date(YTD%)		
EURUSD	1,189	-0,07	USDJPY	110,485	-0,06	EURUSD	1,222	-2,68%	
EURGBP	0,8599	0,03	USDGBP	0,72325	0,08	EURGBP	0,894	-3,82%	
EURJPY	131,36	-0,13	USDCHF	0,92285	0,19	EURJPY	126,2	4,08%	
EURCHF	1,097	0,10				EURCHF	1,081	1,50%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,564	-0,336	-0,543	-0,513	-0,194	-0,480	
USA	(0,00 / 0,25)	USD	0,104	0,125	0,147	0,167		0,248	
JAPAN	- 0,10	JPY	-0,072	-0,046	-0,078	-0,062			
BANK OF ENGLAND	0,10	GBP	0,056	0,066	0,080	0,114			
SWITZERLAND	-0,75	CHF	-0,807	-0,783	-0,754	-0,708			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,249	0,885	1,466			2,078		
GREEK TREASURY			0,066	0,851	0,985	1,207			
GERMAN TREASURY		-0,655	-0,571	-0,181	0,084	0,060	0,318		
JAPANESE TREAS		-0,093	-0,096	0,058	0,252	0,441	0,690		
U.K TREASURY		0,049	0,333	0,723	1,072	1,212	1,235		
ESM TREASURY		-0,533	-0,289	0,084	0,376	0,542	0,644		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,501	-0,388	-0,240	-0,089	0,123	0,383	0,498	0,499
USD SWAP		0,184	0,567	0,959	1,217	1,445	1,646	1,738	1,773
JPY SWAP		-0,055	-0,023	-0,008	0,021	0,087	0,219	0,341	0,504
GBP SWAP		0,116	0,511	0,702	0,829	0,965	1,081	1,114	1,096
CHF SWAP		-0,697	-0,558	-0,369	-0,189	0,030	0,253	0,328	0,298

HELLENIC REPUBLIC BENCHMARKS BONDS

HELLENIC REPUBLIC T-BILLS

GREEK BONDS	MATURITY	Tenor	LAST MID PRICE	MID YIELD	YIELD CHANGE 1 DAY in b.p	YIELD CHANGE YEAR TO DATE(YTD in b.p)	Tenor	LAST MID PRICE	MID YIELD		
GGB 3,50%	01/23	2Y	106,13	-0,36	0	-24	3M	100,07	-0,34		
GGB 3,45%	04/24	3Y	110,29	-0,27	0	-19					
GGB 3,375%	02/25	4Y	112,68	-0,11	-1	-19					
GGB 0%	02/26	5Y	99,80	0,04	0	-5	6M	100,13	-0,30		
GGB 3,75%	01/28	7Y	122,16	0,34	0	-9					
GGB 0,75%	06/31	10Y	99,18	0,84	0	3					
GGB 1,875%	02/35	15Y	111,48	0,97	0	9	12M	100,26	-0,27		
GGB 4%	01/37	16Y	142,64	1,02	0	4					
GGB 4,20%	01/42	21Y	154,80	1,18	0	9					
GGB 1,875%	01/52	30Y	105,09	1,66	0	38					

GREEK BONDS SPREAD(in bp) VS

		GERMANY VS GREECE SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
MATURITY	GERMANY							
5Y	61	-19	26	33	-10	55		
10Y	102	-17	39	41	-4	68		
15Y	90	-36	0	25	-36	54		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,34	-0,30	-0,27	-0,27	0,04	0,34	0,84	0,97	1,18	1,66

STOCK MARKETS-BOND FUTURES

STOCK MARKETS

BOND FUTURES

	Last Price	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)	bond futures	PRICE		
ATHENS GENERAL INDEX	894	0,06	809	10,52%				
DOW JONES	34.292	0,03	30.606	12,04%	BUND	172,15		
S&P 500	4.292	0,03	3.756	14,26%	BOBL	134,03		
NASDAQ	14.528	0,19	12.888	12,73%	SCHATZ	112,13		
DAX	15.609	-0,52	13.719	13,78%				
FTSE	7.056	-0,45	6.461	9,21%	US LONG BOND	160,28		
NIKKEI	28.792	-0,07	27.444	4,91%	US 10Y	132,30		
BRENT	74,44	-0,43	51,8	43,71%	US 5Y	123,38		
GOLD \$	1.755	-0,34	1.899	-7,56%	US 2Y	110,15		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

